

Office of the State Treasurer
Transportation Investment Act (TIA) Holdings
As of September 30, 2016

Transportation Investment Act (TIA): Portion of sales tax proceeds received pursuant to the Transportation Investment Act. The portfolio maintains a duration between .1 and 1.5 with a target duration of .50 considering future tax receipts and cash flow needs. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.54

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	10/03/16	\$ 31,859,837	\$ 31,859,837	\$ 31,859,837	P-1	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	05/18/17	10,000,000	10,000,000	10,031,416	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	07/21/17	10,000,000	9,992,800	10,017,360	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	08/25/17	10,000,000	9,991,130	10,017,280	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/08/17	9,095,000	9,081,630	9,099,131	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	10/18/17	15,000,000	15,000,000	15,001,449	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	10,000,000	9,982,202	10,018,000	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	05/10/19	50,000,000	50,192,500	50,358,329	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	04/28/21	15,000,000	15,076,500	15,129,491	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	05/25/21	50,000,000	50,354,750	50,516,400	Aaa	AA+
			\$ 210,954,837	\$ 211,531,350	\$ 212,048,693		

Notes:

1. Collateralized Bank Accounts are secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, and having market value equal to or exceeding 110% of the deposit.

10/27/2016

UNAUDITED

Schedule IV